

ABSTRACT

A method and system for generating returns for investments in asset classes such as bonds, currencies, and commodities. The index of these returns may be used as a benchmark to measure the investment performance of one or more of the asset classes that make up the index. It may also be replicated in the markets in which futures contracts for members of these asset classes are traded and used to earn the returns that the index measures. Indices constructed for each asset class can be combined with each other and with equity indices to create tradable indices hedge fund returns.